

Board of Governors of the Federal Reserve System

RSSD ID: 1032473



Banking Organization Systemic Risk Report—FR Y-15

Report at the close of business as of the last calendar day of the year.

This report is authorized by section 5 of the Bank Holding Company Act (12 U.S.C. § 1844).

The Federal Reserve may not conduct or sponsor, and an organization (or a person) is not required to respond to, a collection of information unless it displays a currently valid OMB control number.

NOTE: Each banking organization's board of directors and senior management are responsible for establishing and maintaining an effective system of internal control, including controls over the *Banking Organization Systemic Risk Report*. The *Banking Organization Systemic Risk Report* is to be prepared in accordance with instructions provided by the Federal Reserve System. The *Banking Organization Systemic Risk Report* must be signed and attested by the Chief Financial Officer (CFO) of the reporting banking organization (or by the individual performing this equivalent function).

Date of Report: **December 31, 2013**

Month / Day / Year (RISK 9999)

I, the undersigned CFO (or equivalent) of the named banking organization, attest that the *Banking Organization Systemic Risk Report* (including the supporting schedules) for this report date has been prepared in conformance with the instructions issued by the Federal Reserve System and is true and correct to the best of my knowledge and belief.

Mary Chen-Eng

Printed Name of Chief Financial Officer (or Equivalent) (RISK C490)

Signature of Chief Financial Officer (or Equivalent)

03/06/2014

Date of Signature (MM/DD/YYYY) (RISK J196)

DEUTSCHE BANK TRUST CORPORATION

Legal Title of Bank Holding Company (RSSD 9017)

60 WALL STREET

(Mailing Address of the Bank Holding Company) Street / PO Box (RSSD 9028)

NEW YORK

NY

10005

City (RSSD 9130)

State (RSSD 9200)

Zip Code (RSSD 9220)

Person to whom questions about this report should be directed:

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E-mail Address of Contact (RISK 4086)

Banking organizations must maintain in their files a manually signed and attested printout of the data submitted.

Schedule A—Size Indicator

| U.S. Dollar Amounts in Thousands | | RISK | | | | |
|--|------|------|--|----------|--|---------|
| Total Exposures | | | | | | |
| 1. On-balance-sheet items: | | | | | | |
| a. Total assets | 2170 | | | 66926000 | | 1.a. |
| b. Securities financing transactions (SFTs): | | | | | | |
| (1) Net value of SFTs | B989 | | | 15200000 | | 1.b.(1) |
| (2) Gross value of SFTs | M334 | | | | | 1.b.(2) |
| (3) Securities received as collateral in securities lending | M335 | | | | | 1.b.(3) |
| (4) Cash collateral received in conduit securities lending transactions | M336 | | | | | 1.b.(4) |
| c. Derivatives: | | | | | | |
| (1) Derivative exposures with a net positive fair value | M337 | | | | | 1.c.(1) |
| (2) Cash collateral netted against the derivative exposures in item 1.c.(1) | M338 | | | | | 1.c.(2) |
| d. Total on-balance-sheet items (sum of items 1.a, 1.b.(2), and 1.c.(2), minus the sum of items 1.b.(1) and 1.b.(3)) | N506 | | | | | 1.d. |
| 2. Derivatives and off-balance-sheet items: | | | | | | |
| a. Counterparty risk exposures: | | | | | | |
| (1) Counterparty exposure of SFTs | N507 | | | | | 2.a.(1) |
| (2) Potential future exposure of derivative contracts | M339 | | | | | 2.a.(2) |
| b. Credit derivatives: | | | | | | |
| (1) Notional amount of credit derivatives sold | M340 | | | 0 | | 2.b.(1) |
| (2) Credit derivatives sold net of related credit protection bought | M341 | | | | | 2.b.(2) |
| (3) Credit derivatives sold net of related credit protection bought, adjusted for maturity | N508 | | | | | 2.b.(3) |
| c. Notional amount of off-balance-sheet items with a 0% credit conversion factor (CCF) | M342 | | | | | 2.c. |
| (1) Unconditionally cancellable credit card commitments | M343 | | | | | 2.c.(1) |
| (2) Other unconditionally cancellable commitments | M344 | | | | | 2.c.(2) |
| d. Notional amount of off-balance-sheet items with a 20% CCF | M718 | | | | | 2.d. |
| e. Notional amount of off-balance-sheet items with a 50% CCF | M346 | | | | | 2.e. |
| f. Notional amount of off-balance-sheet items with a 100% CCF | M347 | | | | | 2.f. |
| g. Total off-balance-sheet items (sum of items 2.a.(1), 2.a.(2), 2.c, and 2.d through 2.f, minus 0.9 times the sum of items 2.c.(1) and 2.c.(2)) | M348 | | | | | 2.g. |
| 3. Regulatory adjustments | M349 | | | | | 3. |
| 4. Total exposures (sum of items 1.d and 2.g, minus item 3) | M350 | | | 63609000 | | 4. |

Schedule B—Interconnectedness Indicators

| U.S. Dollar Amounts in Thousands | | RISK | | | | |
|---|------|------|--|----------|--|------|
| Intra-Financial System Assets | | | | | | |
| 1. Funds deposited with or lent to unaffiliated financial institutions | M351 | | | 18784000 | | 1. |
| a. Certificates of deposit | M355 | | | 0 | | 1.a. |
| 2. Undrawn committed lines extended to unaffiliated financial institutions | J458 | | | 960000 | | 2. |
| 3. Holdings of securities issued by unaffiliated financial institutions: | | | | | | |
| a. Secured debt securities | M352 | | | 0 | | 3.a. |
| b. Senior unsecured debt securities | M353 | | | 0 | | 3.b. |
| c. Subordinated debt securities | M354 | | | 0 | | 3.c. |
| d. Commercial paper | M345 | | | 0 | | 3.d. |
| e. Stock (including par and surplus of common and preferred shares) | M356 | | | 0 | | 3.e. |
| f. Offsetting short positions in relation to the specific stock holdings included in item 3.e. | M357 | | | 0 | | 3.f. |
| 4. Net positive current exposure of securities financing transactions (SFTs) with unaffiliated financial institutions | M358 | | | 0 | | 4. |
| 5. Over-the-counter (OTC) derivatives with unaffiliated financial institutions that have a net positive fair value: | | | | | | |
| a. Net positive fair value | M359 | | | 0 | | 5.a. |
| b. Potential future exposure | M360 | | | 0 | | 5.b. |
| 6. Total intra-financial system assets (sum of items 1, 2 through 3.e, 4, 5.a, and 5.b, minus item 3.f) | M362 | | | 19744000 | | 6. |

Schedule B—Continued

| U.S. Dollar Amounts in Thousands | | RISK | | | |
|--|------|------|----------|--|------|
| Intra-Financial System Liabilities | | | | | |
| 7. Deposits due to unaffiliated financial institutions (including undrawn committed lines): | | | | | |
| a. Deposits due to depository institutions | M363 | | 3471000 | | 7.a. |
| b. Deposits due to non-depository financial institutions | M364 | | 22375000 | | 7.b. |
| c. Undrawn committed lines obtained from unaffiliated financial institutions | M365 | | 0 | | 7.c. |
| 8. Net negative current exposure of SFTs with unaffiliated financial institutions | M366 | | 0 | | 8. |
| 9. OTC derivatives with unaffiliated financial institutions that have a net negative fair value: | | | | | |
| a. Net negative fair value | M367 | | 0 | | 9.a. |
| b. Potential future exposure | M368 | | 0 | | 9.b. |
| 10. Total intra-financial system liabilities (sum of items 7.a through 9.b) | M370 | | 25846000 | | 10. |
| Securities Outstanding | | | | | |
| 11. Secured debt securities | M371 | | 0 | | 11. |
| 12. Senior unsecured debt securities | M372 | | 0 | | 12. |
| 13. Subordinated debt securities | M373 | | 151000 | | 13. |
| 14. Commercial paper | 2309 | | 11668000 | | 14. |
| 15. Certificates of deposit | M374 | | 0 | | 15. |
| 16. Common equity | M375 | | 0 | | 16. |
| 17. Preferred shares and other forms of subordinated funding not captured in item 13 | N509 | | 0 | | 17. |
| 18. Total securities outstanding (sum of items 11 through 17) | M376 | | 11819000 | | 18. |

Schedule C—Substitutability Indicators

| U.S. Dollar Amounts in Thousands | | RISK | | | |
|--|------|------|-------------|--|------|
| Payments Activity | | | | | |
| 1. Payments made in the reporting year: | | | | | |
| a. Australian dollars (AUD) | M377 | | | | 1.a. |
| b. Brazilian real (BRL) | M378 | | | | 1.b. |
| c. Canadian dollars (CAD) | M379 | | | | 1.c. |
| d. Swiss francs (CHF) | M380 | | | | 1.d. |
| e. Chinese yuan (CNY) | M381 | | | | 1.e. |
| f. Euros (EUR) | M382 | | | | 1.f. |
| g. British pounds (GBP) | M383 | | | | 1.g. |
| h. Hong Kong dollars (HKD) | M384 | | | | 1.h. |
| i. Indian rupee (INR) | M385 | | | | 1.i. |
| j. Japanese yen (JPY) | M386 | | | | 1.j. |
| k. Swedish krona (SEK) | M387 | | | | 1.k. |
| l. United States dollars (USD) | M388 | | | | 1.l. |
| m. All currencies not listed above | M389 | | 0 | | 1.m. |
| 2. Payments activity (sum of items 1.a through 1.l) | M390 | | 58495158000 | | 2. |
| Assets Under Custody | | | | | |
| 3. Assets held as a custodian on behalf of customers | M405 | | 0 | | 3. |

| U.S. Dollar Amounts in Thousands | | RISK | | | |
|---|------|------|---|--|----|
| Underwritten Transactions in Debt and Equity Markets | | | | | |
| 4. Equity underwriting activity | M406 | | 0 | | 4. |
| 5. Debt underwriting activity | M407 | | 0 | | 5. |
| 6. Total underwriting activity (sum of items 4 and 5) | M408 | | 0 | | 6. |

Schedule D—Complexity Indicators

| U.S. Dollar Amounts in Thousands | | RISK | | | | |
|---|------|------|--|--|----------|-----|
| Notional Amount of Over-the-Counter (OTC) Derivatives | | | | | | |
| 1. OTC derivatives cleared through a central counterparty | M409 | | | | 0 | 1. |
| 2. OTC derivatives settled bilaterally | M410 | | | | 14406000 | 2. |
| 3. Total notional amount of OTC derivatives (sum of items 1 and 2) | M411 | | | | 14406000 | 3. |
| | | | | | | |
| U.S. Dollar Amounts in Thousands | | RISK | | | | |
| Trading and Available-for-Sale (AFS) Securities | | | | | | |
| 4. Trading securities | M412 | | | | 371000 | 4. |
| 5. AFS securities | 1773 | | | | 141000 | 5. |
| 6. Total trading and AFS securities (sum of items 4 and 5) | M414 | | | | 512000 | 6. |
| 7. Trading and AFS securities that meet the definition of level 1 assets | N510 | | | | | 7. |
| 8. Trading and AFS securities that meet the definition of level 2 assets, with haircuts | N511 | | | | | 8. |
| 9. Total adjusted trading and AFS securities (item 6 minus items 7 and 8) | N255 | | | | 52000 | 9. |
| Level 3 Assets | | | | | | |
| 10. Assets valued using Level 3 measurement inputs | G506 | | | | 131000 | 10. |

Schedule E—Cross-Jurisdictional Activity Indicators

| U.S. Dollar Amounts in Thousands | | RISK | | | | |
|--|------|------|--|--|---------|------|
| Cross-Jurisdictional Claims | | | | | | |
| 1. Foreign claims on an ultimate-risk basis | M422 | | | | 3983000 | 1. |
| Cross-Jurisdictional Liabilities | | | | | | |
| 2. Foreign liabilities (excluding local liabilities in local currency) | M423 | | | | 3000 | 2. |
| a. Any foreign liabilities to related offices included in item 2 | M424 | | | | 3000 | 2.a. |
| 3. Local liabilities in local currency | M425 | | | | 49000 | 3. |
| 4. Total cross-jurisdictional liabilities (sum of items 2 and 3, minus item 2.a) | M426 | | | | 49000 | 4. |

Schedule F—Ancillary Indicators

| U.S. Dollar Amounts in Thousands | | RISK | | | | |
|---|------|------|--|--|----------|-----|
| Ancillary Indicators | | | | | | |
| 1. Total liabilities | 2948 | | | | 59870000 | 1. |
| 2. Retail funding | M427 | | | | 22811000 | 2. |
| 3. Total net revenue | M428 | | | | 2430000 | 3. |
| 4. Foreign net revenue | M429 | | | | -6000 | 4. |
| 5. Total gross revenue | M430 | | | | 2611000 | 5. |
| 6. Peak equity market capitalization | M431 | | | | 0 | 6. |
| 7. Gross value of cash lent and gross fair value of securities lent in securities financing transactions (SFTs) | M432 | | | | 15200000 | 7. |
| 8. Gross value of cash borrowed and gross fair value of securities borrowed in SFTs | M433 | | | | 0 | 8. |
| 9. Gross positive fair value of over-the-counter (OTC) derivatives transactions | M434 | | | | 51000 | 9. |
| 10. Gross negative fair value of OTC derivatives transactions | M435 | | | | 30000 | 10. |
| 11. Unsecured settlement/clearing lines provided | M436 | | | | 0 | 11. |
| 12. Held-to-maturity securities | 1754 | | | | 0 | 12. |
| | | | | | | |
| Number in Single Units | | RISK | | | | |
| 13. Number of jurisdictions | M437 | | | | 10 | 13. |

Optional Narrative Statement

The management of the reporting banking organization has the option to submit a public statement regarding the values reported on the FR Y-15. The statement must not contain any confidential information that would compromise customer privacy or that the respondent is not willing to have made public. Furthermore, the information in the narrative statement must be accurate and must not be misleading.

The statement may not exceed 750 characters, including punctuation, indentation, and standard spacing between words and sentences. Statements exceeding this limit will be truncated at

750 characters with no notice to the respondent. Other than the truncation of statements exceeding the character limit, the statement will appear on agency computerized records and in releases to the public exactly as submitted. Public disclosure of the statement shall not signify that a federal supervisory agency has verified the accuracy or relevance of the information contained therein.

If the respondent elects not to make a statement, the item should be left blank (i.e., do not enter phrases such as "No statement," "Not applicable," "N/A," "No comment," or "None").

| | | | |
|------------------------------|------|--|----|
| | RISK | | |
| 1. Narrative statement | 6980 | | 1. |
| | | | |